INTERNATIONAL REPORT

DECEMBER 1987

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

INTERNATIONAL VOLUME & OPEN INTEREST

Contact: Toby Taylor
202-466-5460

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
Potatoes	13,702	4,139		
Early Potatoes		12		
Cattle	17	5		
Pigmeat	33			
Early Pigs	89	53		
Soyameal	5,866	1,070		
BIFFEX	2,507	4,350		
BFE	22,214	9,629	0	
Ocean Freight Rate	1,155	190	2,270	773
FNCI	2,295	1,349	160	602
INTEX	3,450	1,539	2,430	1,375
Crude Oil	0	20		
Gasoil	78,022	138,321		
Heavy Fuel Oil	626			
Gasoline	17			
Gasoil Options		2,469		
IPE	78,665	140,810	0	0
Cocoa	48,098	94,725		
Robusta	94,661	54,891		
Sugar (FOB)	54,803	53,233		
White Sugar		31,626		
Cocoa Options		2		
Coffee Options		1,046		
Sugar Options	20	267		
FOX	197,562	235,790	0	0

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
FT Index	12,028	38,767		
Three Mth Pound (1/2M)	47,024	111,383		
Short Gilt	511			
Twenty Yr Gilt	312,910	345,592		
Deutschemark	760	138		
Eurodollar	67,859	103,034		
Dollar Mark	17			
T-Bond	63,484	83,992		
Yen Bond		4,209		
Sterling Currency	2,195	256		
Swiss Franc	1,041	41		
Yen	836	81		
Eurodollar Option	1,824	3,791		
FTSE Option	338	556		
T-Bond Option	2,371	1,450		
Gilt Option	31,773	65,247		
Dollar/Mark Option	944	101		
Pound/Dollar Option		435		
Short Sterling Options		6,584		
LIFFE	545,915	765,657	0	0
3 Month Treasury Bill	10,926	4,391	797	1,029
French Gov't Bond	357,777	1,154,662	26,846	80,807
MATIF	368,703	1,159,053	27,643	81,836
Canadian T-Bill Opt.	140	34	190	400
Canadian L-T Bonds Opt.	17,801	28,393	10,397	14,401
Gold Option	13,468	17,942	33,199	37,466
MONTREAL EXCHANGE	31,409	46,369	43,786	52,267
U.S. Dollar	1,538	1,540	598	286
Prime Commercial Paper	372	70	637	25
NZ Crossbred Wool	2,236	384	2,057	1,020
5-yr Govt Stock Futures	15,557	13,594	2,455	1,279
New Zealand Wheat	87		60	
90 Day Bank Bill	2,793	3,290	1,097	1,636
Barclays Share Index		2,287		336
NEW ZEALAND FUTURES EXCH	22,583	21,165	6,904	4,582

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
Sugar	26,473	20,079	32,130	24,810
Coffee	1,110	345	957	610
Cocoa	720	23	563	103
PARIS FUTURES EXCHANGE	28,303	20,447	33,650	25,523
Eurodollar	30,884	95,224	15,095	15,461
Deutschemark	8,749	6,517	619	333
Japanese Yen	2,528	7,601	696	675
British Pound	1,090	12	222	30
Nikkei Stock Average	6,259	27,312	1,375	5,233
US T-Bond	3,815	0	669	0
Gold	0	0	2	0
Eurodollar Options		1,087		244
Deutschemark Options		896		663
Japanese Yen Options		1,427		1,193
SIMEX	53,325	140,076	18,678	23,832
All Ords. Index	49,084	23,502	5,790	4,402
Bank Bills 90 Day	82,052	152,605	18,361	29,668
Aust T-Bond 10 year	89,022	122,396	13,989	15,471
US T-Bond	561	0	0	6,020
Eurodollar	198	30	0	24,996
Gold	1,003	53	0	150,106
Greasy Wool	5		32	
Live Cattle (Cash Set)	370	55	678	78
Wool (Cash Set)	38	1	118	72
Bank Bill Options	764	2,707	665	3,330
US Dollar Options	76	0	41	0
Aust 10-Yr Bond Option	11,634	22,754	3,030	8,492
All Ords Options	4,553	2,041	3,428	1,427
SYDNEY FUTURES EXCH	239,360	326,144	46,132	244,062
TSE 300 Composite Index	3,940		351	
TSE 300 Spot Index	2,919		0	
TSE 35 Index		5,373		367
TSE 35 Options		32,904		4,332
TSE 300 Composite Options				
Bond Options	3,530	10	1,535	0
Silver Options	863	2,554	1,751	2,403
TORONTO FUTURES EXCH	11,252	40,841	3,637	7,102

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
Wheat	18,554	24,971	8,156	7,471
Oats	5,921	3,679	1,700	1,784
Thunder Bay Barley	18,755	29,686	8,121	12,003
Rye	6,547	3,241	2,032	2,437
Flax Seed	16,914	17,708	4,247	5,089
Canola/Rape Seed	109,302	127,547	27,989	29,265
Gold	4	0	15	12
Silver	10	1	31	22
WINNIPEG COMMODITY EXCH	176,007	206,833	52,291	58,083
Gold	69,797	198,631	65,221	147,841
Silver	32,473	85,564	37,803	77,002
Platinum	161,880	271,445	99,000	177,866
Rubber	39,089	55,285	33,178	34,996
Cotton Yarn	78,554	202,026	21,435	58,119
Woolen Yarn	600	553	244	118
TOKYO COMM EX INDUSTRY	382,393	813,504	256,881	495,942
American Soybeans	180,609	157,814	117,031	115,648
Chinese Soybeans	3,080	704	1,705	201
Red Beans	150,051	222,394	54,382	61,259
TOKYO GRAIN EXCHANGE	333,740	380,912	173,118	177,108
Yen Gov't Bond	1,356,303	1,145,466	101,055	129,407
TOKYO STOCK EXCHANGE	1,356,303	1,145,466	101,055	129,407
Domestic Soybeans	2	2	0	0
Red Beans	15,661	13,977	7,583	8,215
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	6,972	3,961	4,780	2,439
HOKKAIDO GRAIN EXCH	22,639	17,944	12,363	10,654
Red Beans	15,827	24,971	2,547	4,781
Imported Soybeans	18,008	17,514	5,723	8,139
Refined Sugar	254	127	5	0
KANMON COMMODITY EXCH	34,089	42,612	8,275	12,920

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
Red Beans	22,780	17,892	3,941	3,610
Imported Soybeans	24,604	11,059	6,629	6,173
KOBE GRAIN EXCH	47,384	28,951	10,570	9,783
Raw Silk	40,032	35,895	14,592	14,000
KOBE RAW SILK EXCH	40,032	35,895	14,592	14,000
Rubber (RSS3)	39,095	59,498	25,220	25,859
KOBE RUBBER EXCH	39,095	59,498	25,220	25,859
Dried Cocoon	142,399	67,104	41,592	20,613
MAEBASHI DRIED COCOON EX	142,399	67,104	41,592	20,613
Red Beans	44,853	51,359	20,162	20,936
Sweet Potato Starch	4	4	0	0
Imported Soybeans	17,975	20,862	10,062	10,661
Refined Sugar	254	254	0	0
NAGOYA GRAIN & SUGAR EXCH	63,086	72,479	30,224	31,597
Cotton Yarn (40S)	39,788	67,233	12,023	19,560
Staple Fiber Yarn (Dull)	7,064	5,067	2,398	2,475
Wool Yarn	843	1,627	297	646
NAGOYA TEXTILE	47,695	73,927	14,718	22,681
Red Beans	105,518	167,188	48,529	53,713
Imported Soybeans	65,533	35,312	24,187	24,499
OSAKA GRAIN EXCHANGE	171,051	202,500	72,716	78,212

	VOLUME DECEMBER 1986	VOLUME DECMEBER 1987	OPEN INTEREST DECEMBER 1986	OPEN INTEREST DECEMBER 1987
Refined Sugar	254	254	7	0
Raw Sugar	33,605	43,442	37,162	49,091
OSAKA SUGAR EXCHANGE	33,859	43,696	37,169	49,091
Staple Fiber Yarn(Bright)	251	245	0	0
Staple Fiber Yarn (Dull)	887	245	0	0
Wool Yarn	16,019	29,364	9,727	9,821
Cotton Yarn (20S)	20,970	21,531	8,154	13,674
Cotton Yarn (40S)	11,844	23,797	4,779	9,923
OSAKA TEXTILE	49,971	75,182	22,660	33,418
Refined Sugar	254	254	21	0
Raw Sugar	96,419	145,101	127,432	170,692
TOKYO SUGAR EXCHANGE	96,673	145,355	127,453	170,692
Dried Cocoon	146,005	102,027	43,453	23,486
TOYAHASHI DRIED COCOON EX	146,005	102,027	43,453	23,486
Raw Silk	64,767	94,056	23,865	28,224
YOKOHAMA RAW SILK EX	64,767	94,056	23,865	28,224
Hang Seng Index	151,244	17,486	21,433	1,199
Soybeans	38,654	59,108	9,529	13,073
Sugar	21,374	20,853	12,824	8,694
Gold	540	176	0	0
HONG KONG FUTURES EXCHANGE	211,812	97,623	43,786	22,966
OSF 50		66,522		6,326
OSAKA SECURITIES EXCHANGE	0	66,522	0	6,326

3/8/18 A5040-5A



INTERNATIONAL REPORT

JANUARY 1988

Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

INTERNATIONAL VOLUME & OPEN INTEREST

Contact: Toby Taylor
202-466-5460

	VOLUME JAN 1987	VOLUME JAN 1988	OPEN INTEREST JAN 1987	OPEN INTEREST JAN 1988
Potatoes	24,819	7,077		
Early Potatoes		35		
Cattle	19	0		
Pigmeat	3			
Early Pigs	100	156		
Soyameal	4,534	4,168		
BIFFEX	7,425	9,368		
GAFTA	36,900	20,804	0	0
Ocean Freight Rate Future	1,514	135		
FNCI	2,335	1,429		
INTEX	3,849	1,564	0	0
Crude Oil		508		
Gasoil	90,519	122,560		
Heavy Fuel Oil	985	0		
Gasoline	100	0		
Gasoil Options		1,525		
IPE	91,604	123,068	0	0
Cocoa	61,794	92,012		
Coffee	85,310	67,321		
Sugar (FOB)	73,139	133,833		
White Sugar		36,080		
Cocoa Options		80		
Coffee Options		1,859		
Sugar Options		4,070		
FOX	220,243	335,255	0	0

	VOLUME JAN 1987	VOLUME JAN 1988	OPEN INTEREST JAN 1987	OPEN INTEREST JAN 1988
FT Index	15,399	30,722		
Three Mth Pound (1/2M)	88,103	165,046		
Short Gilt	85	0		
Medium Gilt		22,859		
Long Gilt	526,619	576,213		
Deutschemark	980	260		
Eurodollar	102,200	143,202		
Dollar Mark	97	0		
T-Bond	90,124	159,396		
Yen Bond		6,414		
Sterling Currency	671	810		
Swiss Franc	135	108		
Yen	230	215		
Eurodollar Option	1,721	2,540		
FTSE Option	655	448		
T-Bond Option	3,479	3,439		
Gilt Option	54,194	110,138		
Short Sterling Options		9,178		
Dollar/Mark Option		86		
Pound/Dollar Option	2,273	457		
LIFFE	886,965	1,231,531	0	0
3 Month Treasury Bill	11,342	3,404		1,527
French Gov't Bond	504,553	1,032,401		94,940
MATIF	515,895	1,035,805	0	96,467
Canadian T-Bill Opt.	650	168	390	276
Canadian L-T Bonds Opt.	19,484	49,510	14,699	20,008
Gold Option	37,788	21,354	44,682	41,455
MONTREAL EXCHANGE	57,922	71,032	59,771	61,739
U.S. Dollar	640	1,657	253	54
Prime Commercial Paper	32		609	11
NZ Crossbred Wool	1,150	703	1,753	731
5-yr Govt Stock Futures	5,956	11,825	2,274	2,470
New Zealand Wheat	20		50	
90 Day Bank Bill	2,229	2,663	861	1,892
Barclays Share Index	4,393	794	768	365
NEW ZEALAND FUTURES EXCH	14,420	17,642	6,568	5,523

	VOLUME JAN 1987	VOLUME JAN 1988	OPEN INTEREST JAN 1987	OPEN INTEREST JAN 1988
Sugar	17,135	39,207	29,331	21,871
Coffee	1,934	495	1,118	631
Cocoa	348	6	533	89
PARIS FUTURES EXCHANGE	19,417	39,708	30,982	22,591
Eurodollar	50,566	118,153	16,012	25,907
Deutschemark	23,682	6,740	958	506
Japanese Yen	6,398	12,192	892	963
British Pound	815	89	307	122
Nikkei Stock Average	3,837	19,901	1,704	5,496
Gold	2	0	0	0
Eurodollar Options		601		385
Deutschemark Options		1,241		878
Japanese Yen Options		5,661		4,427
SIMEX	85,300	164,578	19,873	38,684
All Ords. Index	43,308	11,258	8,565	4,563
Bank Bills 90 Day	175,390	125,370	30,901	39,085
Aust T-Bond 10 year	101,061	142,836	20,718	31,380
US T-Bond	745	0	4,867	9,397
Eurodollar	282	145	29,240	28,926
Gold	698	21	130,078	148,811
Live Cattle (Cash Set)	21	55	483	91
Wool (Cash Set)	182	5	126	71
Bank Bill Options	1,880	4,926	1,100	6,800
Aust 10-Yr Bond Option	13,619	31,786	6,932	22,179
All Ords Options	5,675	3,672	6,674	4,084
SYDNEY FUTURES EXCHANGE	342,861	320,074	239,684	295,387
TSE 300 Spot Index	5,382	28		
TSE 35 Index		5,723		220
TSE 35 Options		27,366		3,958
Bond Options	3,547	0	1,535	0
Silver Options	1,139	473	2,124	2,542
TORONTO FUTURES EXCHANGE	10,068	33,590	3,659	6,720

	VOLUME JAN 1987	VOLUME JAN 1988	OPEN INTEREST JAN 1987	OPEN INTEREST JAN 1988
Wheat	13,923	17,648	7,679	9,321
Oats	3,569	7,460	2,167	2,077
Thunder Bay Barley	26,779	39,075	8,107	18,516
Rye	8,648	6,113	2,463	2,456
Flax Seed	17,825	2,277	3,956	6,179
Canola/Rape Seed	105,790	137,387	27,324	30,901
Gold	5	0	15	12
Silver	18	0	29	22
WINNIPEG COMMODITY EXCH	176,557	209,960	51,740	69,484
Gold	83,276	222,299	69,332	148,462
Silver	27,985	82,903	37,763	80,656
Platinum	181,832	259,511	108,884	191,276
Rubber	31,408	52,961	31,541	34,945
Cotton Yarn	89,229	149,212	26,188	51,671
Woolen Yarn	623	784	178	363
TOKYO COMM EX INDUSTRY	414,353	767,670	273,886	507,373
American Soybeans	154,332	179,925	121,912	126,909
Chinese Soybeans	1,775	631	1,334	219
Red Beans	131,834	162,746	49,423	49,438
TOKYO GRAIN EXCHANGE	287,941	343,302	172,669	176,566
Yen Gov't Bond	1,481,490	1,271,943	132,716	137,382
TOKYO STOCK EXCHANGE	1,481,490	1,271,943	132,716	137,382
Domestic Soybeans	2	2	0	0
Red Beans	11,724	13,055	7,125	7,246
White Beans	2	2	0	0
Potato Starch	2	2	0	0
Imported Soybeans	17,229	3,079	4,149	2,321
HOKKAIDO GRAIN EXCH	28,959	16,140	11,274	9,567
Red Beans	10,837	19,002	3,221	4,312
Imported Soybeans	24,199	19,455	5,995	7,136
Refined Sugar	250	123	0	0
KANMON COMMODITY EXCH	35,286	38,580	9,216	11,448

	VOLUME JAN 1987	VOLUME JAN 1988	OPEN INTEREST JAN 1987	OPEN INTEREST JAN 1988
Red Beans	17,408	13,625	4,138	2,353
Imported Soybeans	29,378	12,005	7,584	5,415
KOBE GRAIN EXCH	46,786	25,630	11,722	7,768
Raw Silk	25,065	65,912	17,459	21,215
KOBE RAW SILK EXCH	25,065	65,912	17,459	21,215
Rubber (RSS3)	32,607	57,000	24,733	28,753
KOBE RUBBER EXCH	32,607	57,000	24,733	28,753
Dried Cocoon	65,727	84,289	40,812	28,954
MAEBASHI DRIED COCOON EX	65,727	84,289	40,812	28,954
Red Beans	47,632	42,330	20,163	17,690
Sweet Potato Starch	4	4	0	0
Imported Soybeans	15,924	20,714	8,396	10,050
Refined Sugar	246	246	0	0
NAGOYA GRAIN & SUGAR EXCH	63,806	63,294	28,559	27,740
Cotton Yarn (40S)	45,609	77,247	12,626	18,653
Staple Fiber Yarn (Dull)	5,851	6,006	2,599	2,812
Wool Yarn	831	1,601	293	772
NAGOYA TEXTILE	52,291	84,854	15,518	22,237
Red Beans	121,653	130,604	47,059	45,611
Imported Soybeans	82,394	48,683	24,155	27,339
OSAKA GRAIN EXCHANGE	204,047	179,287	71,214	72,950